



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/03/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2005	GOVI 2005/05/05			jGovi	212.2000	213.4210	0.575	0.0000	0.0000	0
31/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	6,257.0000	8,153.0000	30.302	0	0	0
31/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	6,257.0000	73,943.0000	1081.764	0	0	0
31/03/2005	GOVI 2005/08/04			jGovi	216.2110	217.4510	0.574	0.0000	0.0000	0
31/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	8,202.0000	75,989.0000	826.469	0	0	0
31/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	8,202.0000	10,499.0000	28.005	0	0	0
31/03/2005	GOVI 2005/11/03			jGovi	220.1070	221.3430	0.562	0.0000	0.0000	0
31/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	15,378.0000	18,358.0000	19.378	0	0	0
31/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	15,378.0000	84,928.0000	452.269	0	0	0
31/03/2005	J152 2006/02/28			jSwap	7.6634	7.5483	(1.501)	0.0000	0.0000	0
31/03/2005	J153 2010/08/31			jSwap	8.5931	8.5251	(0.792)	0.0000	0.0000	0
31/03/2005	J157 2015/09/15			jSwap	8.8573	8.7657	(1.035)	0.0000	0.0000	0
31/03/2005	J186 2026/12/21			jSwap	8.4519	8.3777	(0.878)	0.0000	0.0000	0
31/03/2005	J194 2008/02/28			jSwap	8.1873	8.1355	(0.633)	0.0000	0.0000	0
31/03/2005	J201 2014/12/22			jSwap	8.7938	8.7185	(0.856)	0.0000	0.0000	0
31/03/2005	J203 2017/09/15			jSwap	8.8299	8.7294	(1.138)	0.0000	0.0000	0

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31/03/2005	JBAR	2005/03/16			jBar	7.6000	0.0000	(100.000)	0.0000	0.0000	0
31/03/2005	JFRA	2005/05/05			jFra	7.5850	7.4900	(1.252)	0.0000	0.0000	0
31/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	840.0000	631.0000	(24.881)	0	0	0
31/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	840.0000	43.0000	(94.881)	0	0	0
31/03/2005	JFRA	2005/08/04			jFra	7.3710	7.4000	0.393	7.4500	7.4500	0
31/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	838.0000	868.0000	3.580	0	0	0
31/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	838.0000	500.0000	(40.334)	0	0	0
31/03/2005	JFRA	2005/11/03			jFra	7.5180	7.4500	(0.904)	0.0000	0.0000	0
31/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,546.0000	949.0000	(38.616)	0	0	0
31/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,546.0000	1,439.0000	(6.921)	0	0	0
31/03/2005	JFRA	2006/02/02			jFra	7.7360	7.6920	(0.569)	0.0000	0.0000	0
31/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,218.0000	1,054.0000	(52.480)	0	0	0
31/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,218.0000	2,136.0000	(3.697)	0	0	0
31/03/2005	JFRA	2006/05/04			jFra	7.9760	7.9310	(0.564)	0.0000	0.0000	0
31/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,273.0000	901.0000	(72.472)	0	0	0
31/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,273.0000	3,177.0000	(2.933)	0	0	0
31/03/2005	JFRA	2006/08/03			jFra	8.2180	8.1810	(0.450)	0.0000	0.0000	0
31/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,866.0000	3,784.0000	(2.121)	0	0	0
31/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,866.0000	898.0000	(76.772)	0	0	0
31/03/2005	JFRA	2006/11/02			jFra	8.4390	8.3390	(1.185)	0.0000	0.0000	0
31/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,449.0000	4,250.0000	(4.473)	0	0	0
31/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,449.0000	980.0000	(77.973)	0	0	0
31/03/2005	JN02	2005/05/05			jNote	7.9110	7.8610	(0.632)	0.0000	0.0000	0
31/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	8,414.0000	1,011.0000	(87.984)	0	0	0
31/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	8,414.0000	7,629.0000	(9.330)	0	0	0

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31/03/2005	JN02	2005/08/04			jNote	8.0480	7.9890	(0.733)	0.0000	0.0000	0
31/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	13,165.0000	3,370.0000	(74.402)	0	0	0
31/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	13,165.0000	12,324.0000	(6.388)	0	0	0
31/03/2005	JN02	2005/11/03			jNote	8.2280	8.1600	(0.826)	0.0000	0.0000	0
31/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	17,799.0000	16,842.0000	(5.377)	0	0	0
31/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	17,799.0000	4,780.0000	(73.145)	0	0	0
31/03/2005	JN05	2005/05/05			jNote	8.5110	8.4460	(0.764)	0.0000	0.0000	0
31/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	21,985.0000	19,657.0000	(10.589)	0	0	0
31/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	21,985.0000	1,488.0000	(93.232)	0	0	0
31/03/2005	JN05	2005/08/04			jNote	8.5980	8.5250	(0.849)	0.0000	0.0000	0
31/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	29,549.0000	5,929.0000	(79.935)	0	0	0
31/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	29,549.0000	27,262.0000	(7.740)	0	0	0
31/03/2005	JN05	2005/11/03			jNote	8.6990	8.6210	(0.897)	0.0000	0.0000	0
31/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	36,368.0000	33,990.0000	(6.539)	0	0	0
31/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	36,368.0000	8,831.0000	(75.718)	0	0	0
31/03/2005	JN10	2005/05/05			jNote	8.7810	8.6960	(0.968)	0.0000	0.0000	0
31/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	52,382.0000	47,026.0000	(10.225)	0	0	0
31/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	52,382.0000	492.0000	(99.061)	0	0	0
31/03/2005	JN10	2005/08/04			jNote	8.8320	8.7390	(1.053)	0.0000	0.0000	0
31/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	59,472.0000	54,347.0000	(8.618)	0	0	0
31/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	59,472.0000	5,089.0000	(91.443)	0	0	0
31/03/2005	JN10	2005/11/03			jNote	8.8910	8.7900	(1.136)	0.0000	0.0000	0
31/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	67,199.0000	62,044.0000	(7.671)	0	0	0
31/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	67,199.0000	9,565.0000	(85.766)	0	0	0
31/03/2005	JROD	2005/03/31			jRod	7.2150	7.2400	0.347	0.0000	0.0000	0
31/03/2005	JROD	2005/04/29			jRod	7.2780	7.2770	(0.014)	0.0000	0.0000	0

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31/03/2005	JROD	2005/05/31			jRod	7.4190	7.4170	(0.027)	0.0000	0.0000	0
31/03/2005	JROD	2005/06/30			jRod	7.2780	7.4700	2.638	0.0000	0.0000	0
31/03/2005	JROD	2005/07/29			jRod	7.4410	7.4400	(0.013)	0.0000	0.0000	0
31/03/2005	JROD	2005/08/31			jRod	7.4840	7.4830	(0.013)	0.0000	0.0000	0
31/03/2005	JROD	2005/09/30			jRod	7.3310	7.4780	2.005	0.0000	0.0000	0
31/03/2005	JROD	2005/10/31			jRod	7.4470	7.4470	-	0.0000	0.0000	0
31/03/2005	JROD	2005/11/30			jRod	7.4820	7.4820	-	0.0000	0.0000	0
31/03/2005	JROD	2005/12/30			jRod	7.3710	7.4950	1.682	0.0000	0.0000	0
31/03/2005	JROD	2006/01/31			jRod	7.4810	7.4800	(0.013)	0.0000	0.0000	0
31/03/2005	JROD	2006/02/28			jRod	7.5120	7.5110	(0.013)	0.0000	0.0000	0
31/03/2005	JROD	2006/03/31			jRod	7.4800	7.5200	0.535	0.0000	0.0000	0
31/03/2005	R152	2005/05/05			Bond Future	7.2980	7.2520	(0.630)	0.0000	0.0000	0
31/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	337.0000	398.0000	18.101	0	0	0
31/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	337.0000	2,410.0000	615.134	0	0	0
31/03/2005	R152	2005/08/04			Bond Future	7.1060	7.0440	(0.873)	0.0000	0.0000	0
31/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,101.0000	4,352.0000	6.120	0	0	0
31/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,101.0000	468.0000	(88.588)	0	0	0
31/03/2005	R152	2005/11/03			Bond Future	7.0100	6.9380	(1.027)	0.0000	0.0000	0
31/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,121.0000	1,784.0000	59.144	0	0	0
31/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,121.0000	1,197.0000	6.780	0	0	0

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31/03/2005	R153	2005/05/05			Bond Future	8.3170	8.2090	(1.299)	0.0000	0.0000	1
31/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	984.0000	1,492.0000	51.626	0	0	0
31/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	984.0000	23,625.0000	2300.915	0	0	0
31/03/2005	R153	2005/08/04			Bond Future	8.3580	8.2430	(1.376)	0.0000	0.0000	0
31/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,624.0000	6,778.0000	20.519	0	0	0
31/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,624.0000	29,505.0000	424.627	0	0	0
31/03/2005	R153	2005/11/03			Bond Future	8.4330	8.3140	(1.411)	0.0000	0.0000	0
31/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,836.0000	34,901.0000	294.986	0	0	0
31/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,836.0000	10,093.0000	14.226	0	0	0
31/03/2005	R157	2005/05/05			Bond Future	8.7170	8.5900	(1.457)	0.0000	0.0000	0
31/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	631.0000	1,154.0000	82.884	0	0	0
31/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	631.0000	51,152.0000	8006.498	0	0	0
31/03/2005	R157	2005/08/04			Bond Future	8.7590	8.6260	(1.518)	0.0000	0.0000	0
31/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	29,576.0000	35,090.0000	18.643	0	0	0
31/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	30,295.0000	25,282.0000	(16.547)	0	0	100
31/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	22,080.0000	18,120.0000	(17.935)	0	0	0
31/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	8,159.0000	100.000	0	0	0
31/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	60,106.0000	100.000	0	0	0
31/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	41,146.0000	47,713.0000	15.960	0	0	0
31/03/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	15,857.0000	12,807.0000	(19.234)	0	0	0
31/03/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	54,299.0000	61,776.0000	13.770	0	0	0
31/03/2005	R157	2005/11/03			Bond Future	8.8200	8.6840	(1.542)	0.0000	0.0000	0
31/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	11,358.0000	69,240.0000	509.614	0	0	0
31/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	11,358.0000	13,715.0000	20.752	0	0	0
31/03/2005	R186	2005/05/05			Bond Future	8.0450	7.9240	(1.504)	0.0000	0.0000	0
31/03/2005	R186	2005/05/05			Bond Future	8.0450	7.9240	(1.504)	0.0000	0.0000	0
31/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,097.0000	3,260.0000	55.460	0	0	0
31/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,097.0000	3,260.0000	55.460	0	0	0
31/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,097.0000	90,905.0000	4235.002	0	0	0
31/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,097.0000	90,905.0000	4235.002	0	0	0

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31/03/2005	R186	2005/08/04			Bond Future	8.0560	7.9320	(1.539)	0.0000	0.0000	0
31/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	16,242.0000	107,957.0000	564.678	0	0	0
31/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	16,242.0000	19,872.0000	22.349	0	0	0
31/03/2005	R186	2005/11/03			Bond Future	8.0750	7.9490	(1.560)	0.0000	0.0000	0
31/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	29,171.0000	123,443.0000	323.170	0	0	0
31/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	29,171.0000	33,832.0000	15.978	0	0	0
31/03/2005	R194	2005/05/05			Bond Future	7.9850	7.9070	(0.977)	0.0000	0.0000	0
31/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	950.0000	11,684.0000	1129.895	0	0	0
31/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	950.0000	1,213.0000	27.684	0	0	0
31/03/2005	R194	2005/08/04			Bond Future	8.0160	7.9300	(1.073)	0.0000	0.0000	0
31/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,116.0000	14,747.0000	258.285	0	0	0
31/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,116.0000	4,612.0000	12.051	0	0	0
31/03/2005	R194	2005/11/03			Bond Future	8.1100	8.0200	(1.110)	0.0000	0.0000	0
31/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,793.0000	17,420.0000	200.708	0	0	0
31/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,793.0000	6,281.0000	8.424	0	0	0
31/03/2005	R201	2005/05/05			Bond Future	8.7180	8.5910	(1.457)	0.0000	0.0000	0
31/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	488.0000	40,288.0000	8155.738	0	0	0
31/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	488.0000	889.0000	82.172	0	0	0
31/03/2005	R201	2005/08/04			Bond Future	8.7610	8.6290	(1.507)	0.0000	0.0000	0
31/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,887.0000	6,333.0000	29.589	0	0	0
31/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	4,887.0000	47,454.0000	871.025	0	0	0
31/03/2005	R201	2005/11/03			Bond Future	8.8190	8.6830	(1.542)	0.0000	0.0000	0
31/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,896.0000	10,717.0000	20.470	0	0	0
31/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	8,896.0000	54,466.0000	512.253	0	0	0
31/03/2005	R203	2005/05/05			Bond Future	8.6990	8.5820	(1.345)	0.0000	0.0000	0
31/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	732.0000	1,258.0000	71.858	0	0	0

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31/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	732.0000	45,636.0000	6134.426	0	0	0
31/03/2005	R203	2005/08/04			Bond Future	8.7320	8.6110	(1.386)	0.0000	0.0000	0
31/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,459.0000	8,215.0000	27.187	0	0	0
31/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	6,459.0000	54,182.0000	738.861	0	0	0
31/03/2005	R203	2005/11/03			Bond Future	8.7810	8.6580	(1.401)	0.0000	0.0000	0
31/03/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	11,618.0000	62,611.0000	438.914	0	0	0
31/03/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	11,618.0000	13,817.0000	18.928	0	0	0
Grand Total:											101